AMENDMENTS TO THE CLAIMS:

This listing of claims will replace all prior versions, and listings, of claims in the application:

1-12 (Canceled).

13.   (New) A method of determining the price of individual sub-contracts in a combination contract for different products in an automated exchange including a central computer having a CPU and a memory, the automated exchange being programmed to execute the method comprising the steps of:

receiving a signal transmission from a remote terminal configured to communicate with the automated exchange, the signal transmission including the combination contract which specifies a first number of sub-contracts for a first product, a second number of sub-contracts for a second product, and a net-price, wherein the first of the products in the combination contract has a non-zero price spread;

for the first product, selecting a plurality of different prices for the first number of sub-contracts;

determining the price of the individual sub-contracts based on the plurality of different prices; and

providing the combination contract for matching in the automated exchange using the determined individual sub-contract prices.

14.   (New) A method according to claim 13, wherein the prices for the individual sub-contracts are calculated product-by-product.

15.   (New) A method according to claim 13, wherein when at least one product in the combination contract has a zero-spread, the method further comprises the step of deducting the price contribution from the zero-spread product(s) before determining the prices for the remaining product(s).

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16.   (New) A method according to claim 13, wherein when a tick size varies over the valid price interval of a product, the method further comprises selecting a tick size valid at an optimal price divided by a multiplier which specifies a number of sub-contracts for the product.

17.   (New) A method according to claim 13, wherein when a tick size of a product varies over the valid price interval and a corresponding product combination tick size is equal to a smallest tick size, the method further comprises sorting the sub-contracts with non-zero spread so that the sub-contracts with the smallest tick size are calculated last.

18.   (New) A method according to claim 13, wherein when at least one sub-contract has only one valid price, the method further comprises first deducting the price of said at least one sub-contract having only one valid price from a net price of the combination contract before determining prices of remaining sub-contracts of the combination contract.

19.   (New) An automated exchange comprising:

means for receiving a signal transmission from a remote terminal configured to communicate with the automated exchange, the signal transmission including the combination contract which specifies a first number of sub-contracts for a first product and a second number of sub-contracts for a second product and a net-price, at least the first of the products in the combination contract having a non-zero spread;

means for selecting a plurality of different prices for the first number of sub-contracts for at least the first product; and

means for determining the price of the individual sub-contracts based on the plurality of different prices.

20.   (New) A system according to claim 19, comprising means for calculating prices for the individual sub-contracts product-by-product.

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21.   (New) A system according to claim 19, further comprising means for deducting a price contribution from a zero-spread product before determining prices for a remaining product when at least one product in the combination contract has a zero-spread.

22.   (New) A system according to claim 19, further comprising means for selecting a tick size valid at an optimal price divided by a multiplier which specifies a number of sub-contracts for the product when the tick size varies over a valid price interval of a product.

23.   (New) A system according to claim 19, further comprising means for sorting sub-contracts with non-zero spread so that sub-contracts with a smallest tick size are calculated last when a tick size of a product varies over the valid price interval and a corresponding product combination tick size is equal to the smallest tick size.

24.   (New) A system according to claim 19, further comprising means for initially deducting a price of any sub-contract having only one valid price from a net-price of the combination contract before determining prices of remaining sub-contracts of the combination contract.

25.   (New) The system according to claim 19, further comprising means for providing the combination contract for matching in the automated exchange using the determined individual sub-contract prices.

26.   (New) A program product embodied in a computer readable medium for use in an automated exchange, comprising instructions for:

receiving a signal transmission from a remote terminal configured to communicate with the automated exchange, the signal transmission including the combination contract which specifies a first number of sub-contracts for a first product and a second number of sub-contracts for a second product and a net-price, at least the first of the products in the combination contract having a non-zero spread;

selecting a plurality of different prices for the first number of sub-contracts for at least the first product; and

determining the price of the individual sub-contracts based on the plurality of different prices.

27.   (New) A program product embodied in a computer readable medium according to claim 26, further comprising instructions for calculating prices for the individual sub-contracts product-by-product.

28.   (New) A program product embodied in a computer readable medium according to claim 26, further comprising instructions for deducting a price contribution from a zero-spread product before determining a price for a remaining product when at least one product in the combination contract has a zero-spread.

29.   (New) A program product embodied in a computer readable medium according to claim 26, further comprising instructions for selecting a tick size valid at an optimal price divided by a multiplier which specifies a number of sub-contracts for the product when the tick size varies over a valid price interval of a product.

30.   (New) A program product embodied in a computer readable medium according to claim 26, further comprising instructions for sorting sub-contracts with non-zero spread so that sub-contracts with a smallest tick size are calculated last, when the tick size of a product varies over a valid price interval and a corresponding product combination tick size is equal to the smallest tick size.

31.   (New) A program product embodied in a computer readable medium according to claim 26, further comprising instructions for initially deducting a price of any sub-contract having only one valid price from a net price of the combination contract before determining a price of a remaining sub-contract of the combination contract.

32.   (New) A program product embodied in a computer readable medium according to claim 26, further comprising instructions for providing the combination contract for matching in the automated exchange using the determined individual sub-contract prices.

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